

Stephen F Gray

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/360107/publications.pdf>

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19
papers

290
citations

1163117

8
h-index

996975

15
g-index

19
all docs

19
docs citations

19
times ranked

147
citing authors

#	ARTICLE	IF	CITATIONS
1	The value of dividend imputation tax credits in Australia. <i>Journal of Financial Economics</i> , 2004, 73, 167-197.	9.0	84
2	Effect of credit rating changes on Australian stock returns. <i>Accounting and Finance</i> , 2006, 46, 755-769.	3.2	37
3	Is prior director experience valuable?. <i>Accounting and Finance</i> , 2013, 53, 643-666.	3.2	34
4	The diversity of expertise on corporate boards in Australia. <i>Accounting and Finance</i> , 2017, 57, 429-463.	3.2	31
5	The Value of Imputation Tax Credits on Australian Hybrid Securities. <i>International Review of Finance</i> , 2010, 10, 365-401.	1.9	18
6	Relationship between franking credits and the market risk premium. <i>Accounting and Finance</i> , 2006, 46, 405-428.	3.2	16
7	Unconstrained estimates of the equity risk premium. <i>Review of Accounting Studies</i> , 2013, 18, 560-639.	6.0	14
8	Information and volatility links in the foreign exchange market. <i>Accounting and Finance</i> , 2009, 49, 385-405.	3.2	12
9	Relationship between franking credits and the market risk premium: a reply. <i>Accounting and Finance</i> , 2008, 48, 133-142.	3.2	11
10	Are there nonlinearities in short-term interest rates?. <i>Accounting and Finance</i> , 2006, 46, 149-167.	3.2	8
11	Financial Inflexibility and the Value Premium. <i>International Review of Finance</i> , 2013, 13, 327-344.	1.9	7
12	"Name and shame"™ director attendance disclosure and practice. <i>Journal of Corporate Law Studies</i> , 2018, 18, 311-337.	0.5	4
13	Efficiency of football betting markets: the economic significance of trading strategies. <i>Accounting and Finance</i> , 2005, 45, 269-281.	3.2	3
14	Dividend drop-off estimates of the value of dividend imputation tax credits. <i>Pacific-Basin Finance Journal</i> , 2017, 46, 213-226.	3.9	3
15	Market timing as an explanation for the short-lived premium on cross-listing. <i>Accounting and Finance</i> , 2018, 58, 131-157.	3.2	3
16	Short-term interest rate models: valuing interest rate derivatives using a Monte-Carlo approach. <i>Accounting and Finance</i> , 2003, 43, 231-259.	3.2	2
17	Explaining the bid-ask spread in the foreign exchange market: A test of alternate models. <i>Australian Journal of Management</i> , 2014, 39, 573-591.	2.2	2
18	Analyst versus model-based earnings forecasts: implied cost of capital applications. <i>Accounting and Finance</i> , 2020, 60, 4061-4092.	3.2	1

#	ARTICLE	IF	CITATIONS
19	Sampling error and the joint estimation of imputation credit value and cash dividend value. Accounting and Finance, 0, , .	3.2	0